Author Index to Volume 2

Asay, M. R., A Note on the Design of Commodity Option Contracts, 1

Ball, C. A., Torous, W. N., and Tschoegl, A. E., Gold and the "Weekend Effect," 175
Banerjee, A., see Weaver, R. D.
Britto, R., Futures Markets and the Supply of Storage with Rational Expectations, 255
Brophy, D. J., see Chow, B. G.
Buck, J. F., see Wardrep, B. N.

Castelino, M. G., and Francis, J. C., Basis Speculation in Commodity Futures: The Maturity Effect, 195
Chance, D. M., An Immunized-Hedge Procedure for Bond Futures, 231
Chow, B. G., and Brophy, D. J., Treasury-Bill Futures Market: A Formulation and Interpretation, 25

Daigler, R. T., Futures Bibliography, 209, 297, 421
Dipietre, D. D., see Hayenga, M. L.

Edmunds, J., A Comment on Greenstone's "The Coffee Cartel: Manipulation in the Public Interest," 19

Francis, J. C., see Castelino, M. G.
Franckle, C. T., and Senchack, A. J., Jr., Economic Considerations in the Use of Interest Rate Futures, 107
Furstenberg, G. M. von, Comment on: "Futures Markets and the Supply of Storage with Rational Expectations," 415

Gammill, J. F., Jr., and Stone, J. M., Options, Futures, and Business Risk, 141
Gay, G. D., see Kolb, R. W., 151, 217

Hayenga, M. L., and Dipietre, D. D., Hedging Wholesale Meat Prices: Analysis of Basis Risk, 131
Hegde, S. P., The Impact of Interest Rate Level and Volatility on the Performance of Interest Rate Hedges, 341
Horowitz, R. J., Esq., Legal Notes, 207, 295, 419
Howard, C. T., Are T-Bill Futures Good Forecasters of Interest Rates?, 305

Ireland, T. C., see Simpson, W. G.

Jacobs, R. L., Restructuring the Maturity of Regulated Deposits with Treasury-Bill Futures, 183
Jones, F. J., The Economics of Futures and Options Contracts Based on Cash Settlement, 63
Jordan, J. V., see Kolb, R. W., 151, 217

Kahl, K. H., and Tomek, W. G., Effectiveness of Hedging in Potato Futures, 9
Kamara, A., Issues in Futures Markets: A Survey, 261
Kilcollin, T. E., Tandem T-Bill and CD Spreads, 49
Kolb, R. W., Gay, G. D., and Jordan, J. V., Managing Foreign Interest Rate Risk, 151
—, Gay, G. D., and Jordan, J. V., Are There Arbitrage Opportunities in the Treasury-Bond Futures Market?, 217
Kroch, E., Do Futures Markets Help Intertemporal Allocation of Resources?, 317

Laborde, P., A Note on Net and Double Gains, or Losses, in Spreading Operations, 409
Luke, D. B., see Miller, S. E., 121

Maberly, E. D., The Delivery Period and Daily Price Limits: A Comment, 105
Miller, S. E., Forward Pricing Feeder Pigs, 333
—, and Luke, D. B., Alternative Techniques for Cross-Hedging Wholesale Beef Prices, 121
Moriarty, E. J., see Tosini, P. A.

O'Brien, T. J., and Schwarz, P. M., *Ex Ante* Evidence of Backwardation/Contango in Commodities Futures Markets, 159

Powers, M. J., Foreword, 119

Schwarz, P. M., see O'Brien, T. J.
Senchack, A. J., Jr., see Franckle, C. T.
Simpson, W. G., and Ireland, T. C., The Effect of Futures Trading on the Price Volatility of GNMA Securities, 357
Stone, J. M., see Gammill, J. F., Jr.

Tomek, W. G., see Kahl, K. H.
Torous, W. N., see Ball, C. A.
Tosini, P. A., and Moriarty, E. J., Potential Hedging Use of a Futures Contract Based on a Composite Stock Index, 83
Tschoegl, A. E., see Ball, C. A.

Wardrep, B. N., and Buck, J. F., The Efficacy of Hedging with Financial Futures: A Historical Perspective, 243
Weaver, R. D., and Banerjee, A., Cash Price Variation in the Live Beef Cattle Market: The Causal Role of Futures Trade, 367
Wilson, J. F., Comment on "*Ex Ante* Evidence of Backwardation/Contango in Commodities Futures Markets," 169
Wolf, A., Fundamentals of Commodity Options on Futures, 389